



On the stochastic pendulum with Ornstein-Uhlenbeck noise

Kirone Mallick, Philippe Marcq

► To cite this version:

Kirone Mallick, Philippe Marcq. On the stochastic pendulum with Ornstein-Uhlenbeck noise. Journal of Physics A: Mathematical and Theoretical, 2004, 37, n° 17, pp.4769 - 4785. hal-00014888

HAL Id: hal-00014888

<https://hal.science/hal-00014888>

Submitted on 5 Oct 2006

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

On the stochastic pendulum with Ornstein-Uhlenbeck noise

Kirone Mallick

*Service de Physique Théorique, Centre d'Études de Saclay, 91191 Gif-sur-Yvette Cedex, France**

Philippe Marcq

*Institut de Recherche sur les Phénomènes Hors Équilibre, Université de Provence,
49 rue Joliot-Curie, BP 146, 13384 Marseille Cedex 13, France[†]*

(Dated: March 16, 2004)

We study a frictionless pendulum subject to multiplicative random noise. Because of destructive interference between the angular displacement of the system and the noise term, the energy fluctuations are reduced when the noise has a non-zero correlation time. We derive the long time behavior of the pendulum in the case of Ornstein-Uhlenbeck noise by a recursive adiabatic elimination procedure. An analytical expression for the asymptotic probability distribution function of the energy is obtained and the results agree with numerical simulations. Lastly, we compare our method to other approximation schemes.

PACS numbers: 05.10.Gg, 05.40.-a, 05.45.-a

I. INTRODUCTION

The behavior of a nonlinear dynamical system is strongly modified when randomness is taken into account: noise can shift bifurcation thresholds, create new phases (noise-induced transitions), or even generate spatial patterns [1, 2, 3, 4, 5]. The interplay of noise with nonlinearity gives rise to a variety of phenomena that constantly motivate new research of theoretical and practical significance. Stochastic resonance [6] and biomolecular Brownian motors [7, 8] are celebrated examples of nonlinear random systems of current interest. In particular, stochastic ratchets have generated a renewed interest in the study of simple mechanical systems subject to random interactions, the common ancestor of such models being Langevin's description of Brownian motion. Many unexpected phenomena appear when one generalizes Langevin's equations to include, *e.g.*, inertial terms, nonlinearities, external (multiplicative) noise or noise with finite correlation time; each of these new features opens a field of investigations that calls for specific techniques or approximation schemes [9]. Nonlinear oscillators with parametric noise are often used as paradigms for the study of these various effects and related mathematical methods [10]. The advantage of such models is that they have an appealing physical interpretation and appear as building blocks in many different fields; they can be simulated on a computer or constructed as real electronic or mechanical systems [11, 12]. Moreover, the mathematical apparatus needed to analyze them remains relatively elementary (as compared to the perturbative field-theoretical methods required for spatio-temporal systems [13]) and can be expected to yield exact and rigorous results.

In the present work, we study the motion of a frictionless pendulum with parametric noise, which can be physically interpreted as a randomly vibrating suspension axis. We show that the long time behavior of a stochastic pendulum driven by a colored noise *with finite correlation time* is drastically different from that of a pendulum subject to white noise. Whereas the average energy of the white-noise pendulum is a linear function of time, that of the colored-noise pendulum grows only as the square-root of time. Our analysis is based on a generalization of the averaging technique that we have used previously for nonlinear oscillators subject to white noise: in [14, 15, 16] an effective dynamics for the action variable of the system is derived after integrating out the fast angular variable, and is then exactly solved. However, this averaging technique as such ceases to apply to systems with colored noise when the time scale of the fast variable becomes smaller than the correlation time of the noise. Correlations between the fast variable and the noise modify the long time scaling behavior of the system and therefore must be taken into account. We shall develop here a method that systematically retains these correlation terms before the fast variable is averaged out. This will allow us to derive analytical expressions for the asymptotic probability distribution function (P.D.F.) of the energy of the stochastic pendulum, and to deduce the long time behavior of the system. Our analytical results are verified by numerical simulations. Finally, we shall compare our method and results with some known approximation schemes used for multivariate systems with colored noise. We shall show in particular that small

*Electronic address: mallick@sph.t.saclay.cea.fr

[†]Electronic address: marcq@irphe.univ-mrs.fr

correlation time expansions cannot explain the anomalous diffusion exponent when truncated at any finite order. The partial summation of Fokker-Planck type terms, used to derive a ‘best effective Fokker-Planck equation’ for colored noise [17, 18] leads to results that agree with ours. We emphasize that the noise considered in this work has a finite correlation time and its auto-correlation function does not have long time tails.

This article is organized as follows. In section II, we analyse the case where the parametric fluctuations of the pendulum are modeled by Gaussian white noise, and explain heuristically why colored noise leads to anomalous scaling of the energy. In section III, we study the case of Ornstein-Uhlenbeck noise and explain how a recursive adiabatic elimination of the fast variable can be performed. This allows us to derive analytical results for the P.D.F. of the energy, which we validate with direct numerical simulations. In section IV, we compare our results with effective Fokker-Planck approaches. Concluding remarks are presented in section V.

II. THE PENDULUM WITH PARAMETRIC NOISE

The dynamics of a non-dissipative classical pendulum with parametric noise can be described by the following system of stochastic differential equations

$$\dot{\Omega} = -(\omega^2 + \xi(t)) \sin \theta, \quad (1)$$

$$\dot{\theta} = \Omega, \quad (2)$$

where θ represents the angular displacement and Ω the angular velocity. The energy E of the system is

$$E = \frac{\Omega^2}{2} - \omega^2 \cos \theta. \quad (3)$$

Equations (1-2) describe the motion of a pendulum of frequency ω whose suspension point is subject to a stochastic force proportional to the random function $\xi(t)$. Our aim is to study how the stochastic properties of $\xi(t)$ are transferred to the dynamical variables (θ, Ω) through a multiplicative and nonlinear coupling. We are chiefly interested in the case where $\xi(t)$ has a non-zero correlation time, but we first consider Gaussian white noise. Eqs. (1-2), as well as all the stochastic differential equations below, are interpreted according to the rules of Stratonovich calculus.

A. The white noise case

The dynamics of an oscillator subject to multiplicative white noise has been studied by a number of investigators [11, 19, 20, 21]. In particular, Lindenberg *et al.* have shown [22] that the physical origin of the energetic instability of a stochastic oscillator can be quantitatively related to the parametric resonance of the underlying deterministic oscillator. In this section, an instability of the same type is found for the stochastic pendulum subject to parametric white noise, using the adiabatic averaging method.

Let $\xi(t)$ be a Gaussian white noise of zero mean value and amplitude \mathcal{D} :

$$\begin{aligned} \langle \xi(t) \rangle &= 0, \\ \langle \xi(t)\xi(t') \rangle &= \mathcal{D} \delta(t - t'). \end{aligned} \quad (4)$$

Using elementary dimensional analysis, we notice from Eq. (1) that $\dot{\Omega} \sim \xi$, *i.e.*, the angular velocity Ω grows as $t^{1/2}$ and therefore $\theta \sim t^{3/2}$. This observation can be put on a stronger basis by using the Fokker-Planck equation, associated with Eqs. (1) and (2), that describes the evolution of the Probability Distribution Function $P_t(\theta, \Omega)$:

$$\frac{\partial P_t}{\partial t} = -\frac{\partial}{\partial \theta} (\Omega P_t) + \frac{\partial}{\partial \Omega} (\omega^2 \sin \theta P_t) + \frac{\mathcal{D}}{2} \sin^2 \theta \frac{\partial^2 P_t}{\partial \Omega^2}. \quad (5)$$

From Eq. (2), we observe that the angular variable θ varies rapidly as compared to Ω . Thus, following [14], we assume that, in the long time limit, the angle θ is uniformly distributed over $[0, 2\pi]$. This allows us to average Eq. (5) over the angular variable and to derive an effective Fokker-Planck equation for the marginal distribution $\tilde{P}_t(\Omega)$:

$$\frac{\partial \tilde{P}_t}{\partial t} = \frac{\mathcal{D}}{4} \frac{\partial^2 \tilde{P}_t}{\partial \Omega^2}, \quad (6)$$

where we have replaced $\sin^2 \theta$ by its mean value $1/2$. From this effective Fokker-Planck equation, we readily deduce that Ω is a Gaussian variable with P.D.F.

$$\tilde{P}_t(\Omega) = \frac{1}{\sqrt{\pi \mathcal{D}t}} \exp\left(-\frac{\Omega^2}{\mathcal{D}t}\right). \quad (7)$$

We thus recover that Ω grows as $t^{1/2}$ when $t \rightarrow \infty$. Because $E \simeq \Omega^2/2$ (up to a term that remains bounded), we deduce the P.D.F. of the energy

$$\tilde{P}_t(E) = \sqrt{\frac{2}{\pi \mathcal{D}t}} E^{-1/2} \exp\left(-\frac{2E}{\mathcal{D}t}\right). \quad (8)$$

From Eq. (8), we obtain the scaling behavior of the average energy

$$\langle E \rangle = \frac{\mathcal{D}}{4} t, \quad (9)$$

and also the skewness and flatness factors

$$S(E) = \frac{\langle E^3 \rangle}{\langle E^2 \rangle^{3/2}} = \frac{\Gamma(\frac{7}{2}) \Gamma(\frac{1}{2})^{1/2}}{\Gamma(\frac{5}{2})^{3/2}} = \frac{5}{\sqrt{3}} \simeq 2.887 \dots, \quad (10)$$

$$F(E) = \frac{\langle E^4 \rangle}{\langle E^2 \rangle^2} = \frac{\Gamma(\frac{9}{2}) \Gamma(\frac{1}{2})}{\Gamma(\frac{5}{2})^2} = \frac{35}{3}, \quad (11)$$

where $\Gamma()$ is the Euler Gamma function. We conclude from Eq. (9) that the average energy of a frictionless pendulum with white parametric noise grows linearly with time. These results, Eqs. (9-11), agree with numerical simulations (see Fig. 1).

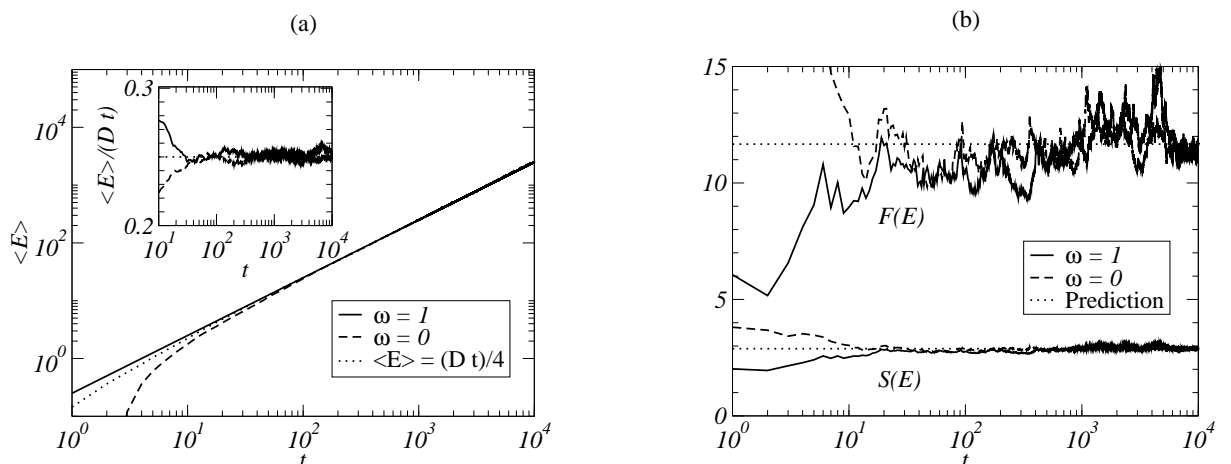


FIG. 1: Stochastic pendulum with Gaussian white noise: Eqs. (1-2-4) are integrated numerically for $\mathcal{D} = 1$. Ensemble averages are computed over 10^4 realizations. For numerical values of the pulsation $\omega = 1.0$ and 0.0 , we plot: (a) the average $\langle E \rangle$ and the ratio $\langle E \rangle / (\mathcal{D}t)$ (inset), (b) the skewness and flatness factors of E vs. time t . The asymptotic behavior of these observables agrees with Eqs. (9-11) (dotted lines in the figures), irrespective of the value of ω .

B. Scaling analysis for colored noise

When the noise $\xi(t)$ is colored, it is not possible to write a closed equation for the P.D.F. $P_t(\theta, \Omega)$. However, the scaling behavior of the dynamical variables can be deduced from a self-consistent reasoning similar to that used in [15, 16]. Suppose *a priori* that we have the following scaling behavior in the long time limit

$$\Omega \sim t^\alpha, \quad (12)$$

where α is an unknown exponent to be determined. We find from Eq. (2) that $\theta \sim t^{\alpha+1}$, and Eq. (1) can then be written as

$$\dot{\Omega} \simeq \xi(t) \sin t^{\alpha+1}. \quad (13)$$

(We could have retained the deterministic term $-\omega^2 \sin \theta$ but it would not affect this scaling analysis.) We now take $\xi(t)$ to be a discrete dichotomous noise with correlation time τ and with values ± 1 . The previous equation, then, becomes

$$\Omega(t) \sim \sum_{k=1}^{t/\tau} \epsilon_k \int_{(k-1)\tau}^{k\tau} \sin x^{\alpha+1} dx, \quad \text{with } \epsilon_k = \pm 1. \quad (14)$$

We estimate the last integral by an integration by parts:

$$(\alpha + 1) \int_t^{t+\tau} x^\alpha \frac{\sin x^{\alpha+1}}{x^\alpha} dx = \left[-\frac{\cos(x^{\alpha+1})}{x^\alpha} \right]_t^{t+\tau} + \mathcal{O}(t^{-\alpha-1}), \quad (15)$$

and obtain

$$\langle \Omega^2 \rangle \sim \sum_{k=1}^{t/\tau} \left(\int_{(k-1)\tau}^{k\tau} \sin x^{\alpha+1} dx \right)^2 \sim \sum_{k=1}^{t/\tau} \frac{1}{(k\tau)^{2\alpha}} \sim t^{1-2\alpha}. \quad (16)$$

This result is compatible with the *a priori* scaling Ansatz (12) only for $\alpha = 1/4$. We thus conclude from this qualitative argument that, in the presence of colored noise, the energy E of the system defined in Eq. (3) grows as the square-root of time (as opposed to the linear growth obtained for white noise). A non-zero correlation time of the noise, however small, modifies the long time scaling behavior of the system.

In the next section, we develop a method to put this qualitative analysis on a firm basis and derive precise analytic expressions that can be compared quantitatively with numerical results.

III. THE AVERAGING METHOD FOR ORNSTEIN-UHLENBECK NOISE

From now on, we consider the random noise ξ to be an Ornstein-Uhlenbeck process, *i.e.*, a Gaussian colored noise with correlation function given by:

$$\langle \xi(t) \xi(t') \rangle = \frac{\mathcal{D}}{2\tau} e^{-|t-t'|/\tau}, \quad (17)$$

where τ is the correlation time of the noise. This noise ξ can be generated from white noise via the Ornstein-Uhlenbeck equation

$$\dot{\xi} = -\frac{1}{\tau} \xi + \frac{1}{\tau} \eta(t), \quad (18)$$

where $\eta(t)$ is a white noise of auto-correlation function $\mathcal{D} \delta(t-t')$. In the stationary limit, $t, t' \gg \tau$, the solution of Eq. (18) satisfies Eq. (17). The pendulum with Ornstein-Uhlenbeck noise is thus written as a three-dimensional stochastic dynamical system coupled to a white noise $\eta(t)$:

$$\dot{\Omega} = -\omega^2 \sin \theta - \xi \sin \theta, \quad (19)$$

$$\dot{\theta} = \Omega, \quad (20)$$

$$\dot{\xi} = -\frac{1}{\tau} \xi + \frac{1}{\tau} \eta(t). \quad (21)$$

The Fokker-Planck equation for the three-dimensional P.D.F. $P_t(\theta, \Omega, \xi)$ is given by

$$\frac{\partial P_t}{\partial t} = -\frac{\partial}{\partial \theta} (\Omega P_t) + \frac{\partial}{\partial \Omega} ((\omega^2 + \xi) \sin \theta P_t) + \frac{1}{\tau} \frac{\partial}{\partial \xi} (\xi P_t) + \frac{\mathcal{D}}{2\tau^2} \frac{\partial^2 P_t}{\partial \xi^2}. \quad (22)$$

For colored noise, there is no closed Fokker-Planck equation for the original P.D.F. on phase space, $P_t(\theta, \Omega)$, and only approximate evolution equations can be written. We shall not use any effective dynamics to derive our results but rather start with the exact three-dimensional Fokker-Planck equation (22) from which we shall integrate out the fast variable.

A. Zeroth-order averaging

We show here that the averaging procedure used in section II A for white noise leads to erroneous results for colored noise. Averaging the Fokker-Planck equation (22) over the fast angular variable θ , we find that the marginal P.D.F. $\tilde{P}_t(\Omega, \xi)$ obeys the Ornstein-Uhlenbeck diffusion equation

$$\frac{\partial \tilde{P}_t}{\partial t} = \frac{1}{\tau} \frac{\partial}{\partial \xi} \left(\xi \tilde{P}_t \right) + \frac{\mathcal{D}}{2\tau^2} \frac{\partial^2 \tilde{P}_t}{\partial \xi^2}; \quad (23)$$

the variable Ω no more appears in this averaged Fokker-Planck equation and the associated stochastic two-dimensional system reads

$$\dot{\Omega} = 0 \quad \text{and} \quad \dot{\xi} = -\frac{1}{\tau} \xi + \frac{1}{\tau} \eta(t). \quad (24)$$

In this averaged system, the angular velocity Ω is no more stochastic and, even worse, it is constant in time. By integrating out the fast variable θ without taking into account the correlations between θ and ξ , the dynamical variable Ω has been decoupled from the noise; in other words, the noise itself has been averaged out of the system. In fact, when the typical variation time of θ (*i.e.* the time during which θ varies by 2π) becomes less than τ , the noise ξ is roughly constant during a period of $\sin \theta$. Thus, if θ and ξ are (wrongly) treated as independent variables, $(\sin \theta) \xi$ is averaged to 0 at the leading order. This problem did not occur in section II A where ξ was a white noise. In that case, the rapid fluctuations of the phase do not wipe out the noise, and $(\sin \theta) \xi$ is averaged to $\xi/\sqrt{2}$ to yield Eq. (6).

In the next subsections, we develop an averaging scheme that allows us to eliminate adiabatically the fast variable while retaining the correlation terms. The idea is to define recursively a new set of dynamical variables that embodies the correlations order by order. This will enable us to derive sound asymptotic results for the pendulum with colored noise. In this scheme, Eq. (24) appears as a zeroth order approximation, and its correct interpretation is not that Ω is conserved but that its variations are slower than that of normal diffusion.

B. First-order averaging

Multiplying both sides of Eq. (19) by Ω , and using Eq. (20), we obtain

$$\Omega \dot{\Omega} = -\Omega (\omega^2 \sin \theta + \xi \sin \theta) = -\omega^2 \dot{\theta} \sin \theta - \xi (\dot{\theta} \sin \theta). \quad (25)$$

Introducing the energy E of the system defined in Eq. (3), this equation becomes

$$\frac{dE}{dt} = \frac{d}{dt} \left(\frac{\Omega^2}{2} - \omega^2 \cos \theta \right) = -\xi (\dot{\theta} \sin \theta). \quad (26)$$

We now transform the right hand side by writing it as a total derivative plus a correction term:

$$\frac{dE}{dt} = \frac{d}{dt} (\xi \cos \theta) - \dot{\xi} \cos \theta. \quad (27)$$

Using Eq. (21), we obtain

$$\frac{d}{dt} (E - \xi \cos \theta) = \frac{\cos \theta}{\tau} \xi - \frac{\cos \theta}{\tau} \eta. \quad (28)$$

This leads us to define a new dynamical variable E_1

$$E_1 = E - \xi \cos \theta = \frac{\Omega^2}{2} - (\omega^2 + \xi) \cos \theta, \quad (29)$$

and to rewrite the stochastic system (19, 20, 21) in terms of the set of variables (E_1, θ, ξ) :

$$\dot{E}_1 = \frac{\cos \theta}{\tau} \xi - \frac{\cos \theta}{\tau} \eta(t), \quad (30)$$

$$\dot{\theta} = \Omega(E_1, \theta, \xi) = \sqrt{2(E_1 + (\omega^2 + \xi) \cos \theta)}, \quad (31)$$

$$\dot{\xi} = -\frac{1}{\tau} \xi + \frac{1}{\tau} \eta(t). \quad (32)$$

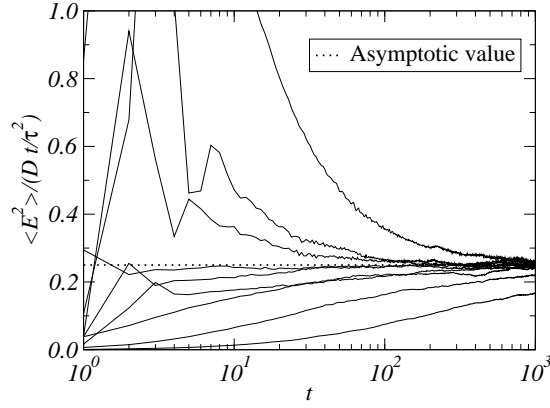


FIG. 2: Stochastic pendulum with Ornstein-Uhlenbeck colored noise: Eqs. (19–21) are integrated numerically for $\omega = 1.0$ and $(\mathcal{D}, \tau) = (1, 0.1), (1, 1), (1, 10), (10, 0.1), (10, 1), (10, 10), (100, 0.1), (100, 1), (100, 10)$. Ensemble averages are computed over 10^4 realizations. We plot the ratio $\langle E^2 \rangle / (\mathcal{D} t / \tau^2)$ vs. time t . The dotted line in the figure corresponds to the asymptotic value 0.25 predicted by second-order averaging (Eq. (55)). Note that convergence is slower for smaller values of the correlation time τ .

The advantage of this system as compared to the previous one (19, 20, 21) is that the white noise $\eta(t)$ now appears in the equation for the dynamical variable E_1 and this white noise contribution will survive the averaging process. The Fokker-Planck equation for the P.D.F. $P_t(E_1, \theta, \xi)$ associated with Eqs. (30, 31 and 32) reads:

$$\frac{\partial P_t}{\partial t} = -\frac{\partial}{\partial E_1} \left(\frac{\cos \theta}{\tau} \xi P_t \right) - \frac{\partial}{\partial \theta} (\Omega(E_1, \theta, \xi) P_t) + \frac{1}{\tau} \frac{\partial}{\partial \xi} (\xi P_t) + \frac{\mathcal{D}}{2\tau^2} \left\{ \cos^2 \theta \frac{\partial^2 P_t}{\partial E_1^2} - 2 \cos \theta \frac{\partial^2 P_t}{\partial E_1 \partial \xi} + \frac{\partial^2 P_t}{\partial \xi^2} \right\}. \quad (33)$$

Averaging this equation with respect to θ leads to the following evolution equation for the marginal distribution $\tilde{P}_t(E_1, \xi)$:

$$\frac{\partial \tilde{P}_t}{\partial t} = \frac{1}{\tau} \frac{\partial}{\partial \xi} (\xi \tilde{P}_t) + \frac{\mathcal{D}}{4\tau^2} \frac{\partial^2 \tilde{P}_t}{\partial E_1^2} + \frac{\mathcal{D}}{2\tau^2} \frac{\partial^2 \tilde{P}_t}{\partial \xi^2}. \quad (34)$$

The variable E_1 now appears in the averaged Fokker-Planck equation, and the associated stochastic two-dimensional system reads

$$\dot{E}_1 = \frac{1}{\sqrt{2}\tau} \eta_1(t), \quad (35)$$

$$\dot{\xi} = -\frac{1}{\tau} \xi + \frac{1}{\tau} \eta(t), \quad (36)$$

where $\eta(t)$ and $\eta_1(t)$ are two independent white noises of amplitude \mathcal{D} . This effective dynamics is exactly solvable (the variables E_1 and ξ are decoupled thanks to the absence of the second-order cross-derivative term in Eq. (34)). If we compare this system with the one obtained by naive averaging (24), we observe that the dynamical variable E_1 (and therefore the energy of the system) is no longer constant, rather it grows as the square-root of time. When $t \rightarrow \infty$, E_1 becomes identical to the energy of the system (up to terms that remain finite). We therefore determine the long time statistics of the energy from Eq. (35) by identifying E_1 to E and by imposing the physical condition $E \geq 0$. The energy is thus a Wiener process on a half-line and its P.D.F. is given by

$$P_t(E) = \frac{2\tau}{\sqrt{\pi \mathcal{D} t}} \exp \left(-\frac{\tau^2 E^2}{\mathcal{D} t} \right) \quad \text{with} \quad E \geq 0. \quad (37)$$

From this expression we calculate the first two moments of the energy

$$\langle E \rangle = \frac{1}{\sqrt{\pi}} \left(\frac{\mathcal{D} t}{\tau^2} \right)^{\frac{1}{2}} \simeq 0.564 \left(\frac{\mathcal{D} t}{\tau^2} \right)^{\frac{1}{2}}, \quad (38)$$

$$\langle E^2 \rangle = \frac{1}{2} \frac{\mathcal{D} t}{\tau^2}. \quad (39)$$

These expressions provide scaling relations between the averages, the time t and the dimensional parameters of the problem, \mathcal{D} and τ . We have verified numerically that these scalings are correct (see Fig. 2). However, the prefactors

that appear in Eqs. (38) and (39) are pure numbers and do not agree with the results of our numerical simulations. We conclude that Eq. (38) is exact at leading order as it gives the correct asymptotic scaling for the energy, $E \propto t^{1/2}$ but fails to provide the prefactors. The reason is that some correlations between θ and ξ have still been neglected in the averaging procedure. Carrying out the calculations to the next higher order will enable us to derive the correct expressions for the prefactors.

C. Second-order averaging

More precise results can indeed be derived by applying recursively the procedure described above. In the Langevin equation (30) for E_1 , we perform one more ‘integration by parts’ and obtain

$$\dot{E}_1 = \frac{\xi \cos \theta}{\tau} \frac{\dot{\theta}}{\Omega} - \frac{\cos \theta}{\tau} \eta(t) = \frac{d}{dt} \left(\frac{\xi \sin \theta}{\tau \Omega} \right) - \frac{\sin \theta}{\tau \Omega} \dot{\xi} + \frac{\dot{\Omega}}{\Omega^2} \frac{\sin \theta}{\tau} \xi - \frac{\cos \theta}{\tau} \eta(t). \quad (40)$$

This leads us to introduce a new variable E_2 defined as

$$E_2 = E_1 - \frac{\xi \sin \theta}{\tau \Omega} = \frac{\Omega^2}{2} - (\omega^2 + \xi) \cos \theta - \frac{\xi \sin \theta}{\tau \Omega}. \quad (41)$$

Using Eqs. (19) and (21), Eq. (40) becomes

$$\dot{E}_2 = -\frac{\xi \sin \theta}{\tau^2 \Omega} - \frac{\xi \sin^2 \theta}{\tau \Omega^2} (\omega^2 + \xi) - \left(\cos \theta + \frac{\sin \theta}{\tau \Omega} \right) \frac{\eta(t)}{\tau}. \quad (42)$$

In this equation we must express the variable Ω in terms of E_2 , θ and ξ . Inverting the relation (41), we deduce that

$$\Omega = (2E_2)^{\frac{1}{2}} + (\omega^2 + \xi) \frac{\cos \theta}{(2E_2)^{\frac{1}{2}}} + \frac{\xi \sin \theta}{\tau (2E_2)} + \mathcal{O} \left(\frac{1}{E_2^{\frac{3}{2}}} \right), \quad (43)$$

where we have retained terms up to the order $1/E_2$. From Eq. (42), we deduce the Langevin equation for E_2

$$\dot{E}_2 = J_E(E_2, \theta, \xi) + D_E(E_2, \theta, \xi) \frac{\eta(t)}{\tau} + \mathcal{O} \left(\frac{1}{E_2^{\frac{3}{2}}} \right), \quad (44)$$

where we have defined

$$J_E(E_2, \theta, \xi) = -\frac{\xi \sin \theta}{\tau^2 (2E_2)^{\frac{1}{2}}} - \frac{\xi \sin^2 \theta}{\tau (2E_2)} (\omega^2 + \xi), \quad (45)$$

$$D_E(E_2, \theta, \xi) = -\left(\cos \theta + \frac{\sin \theta}{\tau (2E_2)^{\frac{1}{2}}} \right). \quad (46)$$

This equation, combined with Eqs. (20 and 21), defines a three-dimensional stochastic system for the variables (E_2, θ, ξ) . The Fokker-Planck equation for the P.D.F. $P_t(E_2, \theta, \xi)$ is

$$\begin{aligned} \frac{\partial P_t}{\partial t} = & -\frac{\partial}{\partial E_2} (J_E P_t) - \frac{\partial}{\partial \theta} (\Omega(E_2, \theta, \xi) P_t) + \frac{1}{\tau} \frac{\partial}{\partial \xi} (\xi P_t) \\ & + \frac{\mathcal{D}}{2\tau^2} \left\{ \frac{\partial}{\partial E_2} D_E \frac{\partial}{\partial E_2} (D_E P_t) + \frac{\partial^2}{\partial \xi \partial E_2} (D_E P_t) + \frac{\partial}{\partial E_2} D_E \frac{\partial P_t}{\partial \xi} + \frac{\partial^2 P_t}{\partial \xi^2} \right\}. \end{aligned} \quad (47)$$

We now integrate out the fast angular variable θ from Eq. (47), retaining only the leading term in the average of the expression $\frac{\partial}{\partial E_2} D_E \frac{\partial}{\partial E_2} (D_E P_t)$, (recalling that $\partial/\partial E_2$ scales as E_2^{-1} , the contribution of the subdominant terms is of the order of $E_2^{-5/2}$ and is negligible in the long time limit). We thus obtain the following evolution equation for the marginal distribution $\tilde{P}_t(E_2, \xi)$:

$$\frac{\partial \tilde{P}_t}{\partial t} = \frac{\partial}{\partial E_2} \left(\frac{\omega^2 \xi + \xi^2}{4\tau E_2} \tilde{P}_t \right) + \frac{1}{\tau} \frac{\partial}{\partial \xi} (\xi \tilde{P}_t) + \frac{\mathcal{D}}{2\tau^2} \left\{ \frac{1}{2} \frac{\partial^2 \tilde{P}_t}{\partial E_2^2} + \frac{\partial^2 \tilde{P}_t}{\partial \xi^2} \right\}. \quad (48)$$

Although the cross-derivative terms between E_2 and ξ vanish, the two variables are coupled through the drift term. From Eq. (48) we derive an effective, two-dimensional, stochastic system in E_2 and ξ :

$$\dot{E}_2 = -\frac{\omega^2\xi + \xi^2}{4\tau E_2} + \frac{1}{\sqrt{2\tau}}\eta_2(t), \quad (49)$$

$$\dot{\xi} = -\frac{1}{\tau}\xi + \frac{1}{\tau}\eta(t), \quad (50)$$

$\eta(t)$ and $\eta_2(t)$ being two independent white noises of amplitude \mathcal{D} . If we compare this system deduced by a second-order averaging with the one obtained at first order Eqs. (35,36), we observe that the equation for the dynamical variable E_2 contains, besides a noise term, an effective potential that scales like $1/E_2$ and that involves the other variable ξ . This effective potential diverges at $E_2 = 0$ and constrains the energy to stay positive: we do not need anymore to impose this physical condition arbitrarily.

D. Analytical results

In the coupled system (49,50), the fast angular variable has been eliminated and the dimensionality of the original problem has been reduced by one. However, Eq. (49) is nonlinear and is not exactly solvable. Nevertheless, the long time behavior of E_2 can be deduced from the following reasoning. Recalling that ξ^2 has a finite mean value, equal to $\mathcal{D}/2\tau$, we rewrite the evolution equation (49) of E_2 as

$$\dot{E}_2 = -\frac{\mathcal{D}}{8\tau^2 E_2} + \frac{1}{\sqrt{2\tau}}\eta_2(t) - \frac{1}{4\tau E_2}(\omega^2\xi + \xi^2 - \langle\xi^2\rangle). \quad (51)$$

This Langevin equation contains two independent noise contributions : a white noise $\eta_2(t)$, and a (non Gaussian) colored noise, $(\omega^2\xi + \xi^2 - \langle\xi^2\rangle)$, of zero mean value and of finite variance. This colored noise is multiplied by a prefactor proportional to $1/E_2$ and, because E_2 goes to infinity with time, it becomes negligible in the large time limit in comparison with the white noise term. Thus, Eq. (51) reduces asymptotically to

$$\dot{E}_2 = -\frac{\mathcal{D}}{8\tau^2 E_2} + \frac{1}{\sqrt{2\tau}}\eta_2(t). \quad (52)$$

The variables E_2 and ξ are decoupled at large times: the effective problem is thus one-dimensional. In the long time limit, the variable E_2 is identical to the energy E up to finite terms. We thus obtain the asymptotic P.D.F. of the pendulum's energy by explicitly solving the Fokker-Planck associated with Eq. (52)

$$\tilde{P}_t(E) = \frac{2\sqrt{\tau}}{\Gamma(\frac{1}{4})(\mathcal{D}t)^{1/4}} E^{-\frac{1}{2}} \exp\left(-\frac{\tau^2 E^2}{\mathcal{D}t}\right). \quad (53)$$

Hence, E is not a Wiener process on a half line: its P.D.F. is not a simple Gaussian. From Eq. (53), we calculate the first two moments of the energy

$$\langle E \rangle = \frac{\sqrt{2\pi}}{\Gamma(\frac{1}{4})^2} \left(\frac{\mathcal{D}t}{\tau^2}\right)^{1/2} \simeq 0.338 \left(\frac{\mathcal{D}t}{\tau^2}\right)^{1/2}, \quad (54)$$

$$\langle E^2 \rangle = \frac{1}{4} \frac{\mathcal{D}t}{\tau^2}. \quad (55)$$

Besides the skewness and the flatness factors are

$$S(E) = \frac{\Gamma(\frac{7}{4}) \Gamma(\frac{1}{4})}{\Gamma(\frac{5}{4})^3} = \frac{6\sqrt{2}\pi}{\Gamma(\frac{1}{4})^2} \simeq 2.028\dots, \quad (56)$$

$$F(E) = \frac{\Gamma(\frac{9}{4}) \Gamma(\frac{1}{4})}{\Gamma(\frac{5}{4})^2} = 5. \quad (57)$$

The functional dependence of the moments on time t and on the parameters \mathcal{D} and τ is the same as that obtained in section III B. But the prefactors, which are absolute numbers, are different (compare Eqs. (38,39) with Eqs. (54,55)). Numerical simulations of the dynamical equations (19, 20 and 21), shown in Figs. 2 and 3, agree quantitatively with

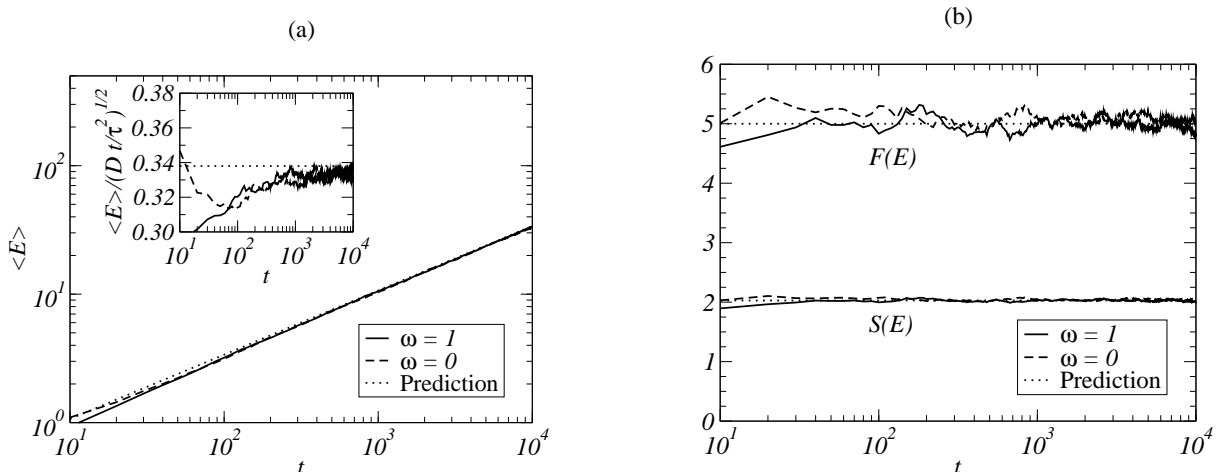


FIG. 3: Stochastic pendulum with Ornstein-Uhlenbeck colored noise: Eqs. (19–21) are integrated numerically for $\mathcal{D} = 1$, $\tau = 1$. Ensemble averages are computed over 10^4 realizations. For numerical values of the pulsation $\omega = 1.0$ and 0.0 , we plot: (a) the average $\langle E \rangle$ and the ratio $\langle E \rangle / (\mathcal{D} t / \tau^2)^{1/2}$ (inset), (b) the skewness and flatness factors of E vs. time t . The asymptotic behavior of all observables presented agrees with Eqs. (54–57) (dotted lines in the figures), irrespective of the value of ω .

the predictions of Eqs. (54–57). In particular, we notice that the asymptotic P.D.F. $\tilde{P}_t(E)$, and therefore the moments of the energy, do not depend on the value of the mean frequency ω (see Fig. 3).

Our averaging technique thus provides sound asymptotic results for the energy of the stochastic pendulum: this technique not only yields the correct scalings but also leads to analytical formulae for the large time behavior of the energy. This averaging method could be carried over to the third order to calculate the subdominant corrections to the P.D.F. of the energy. However, we shall not pursue this course any further: the calculations become very unwieldy and the agreement between the analytical results and the numerical computations is already very satisfactory at the second order.

We emphasize that the white noise and the colored noise cases fall in two distinct universality classes because the long time scaling exponents are different. The colored noise scaling will always be observed after a sufficiently long time provided that the correlation time τ is non-zero. However, the effect of this correlation time appears only when the period T of the pendulum is less than τ . This period, which is proportional to Ω^{-1} , decreases with time. At short times, the period T is much greater than τ and white noise scalings are observed. At large times, $T \ll \tau$ and colored noise scalings are satisfied. The crossover time t_c is reached when $T \sim \Omega^{-1} \sim \tau$; using Eq. (9), which is valid for $t < t_c$, we obtain

$$t_c \sim (\mathcal{D}\tau^2)^{-1}. \quad (58)$$

Hence, when the correlation time τ becomes vanishingly small, the crossover time diverges to infinity and the colored noise regime is not reached (simulation times needed to observe the colored noise scalings become increasingly long). In Fig. 4, we plot the behavior of the mean energy vs time for $\mathcal{D} = 1.0$ and $\tau = 0.01, 0.1$ and 1 . For $\tau = 1$, the colored noise scaling regime is obtained from the very beginning and the curve for $\langle E \rangle$ has a slope $1/2$ in log-log scale. For $\tau = 0.1$, at short times $\langle E \rangle \propto t$ whereas at long times $\langle E \rangle \propto t^{1/2}$. The crossover is observed around $t_c \sim 100 = \tau^{-2}$. For $\tau = 0.01$, the curve for $\langle E \rangle$ has a slope 1 and the colored noise regime is not reached in this simulation ($t_c \sim 10^4$).

The averaging method provides analytical results for $t \gg t_c$ and $t \ll t_c$. The intermediate time regime is described by a crossover function of the scaled variable t/t_c [15], which cannot be analyzed by our technique. In the next section, we compare our method with two well-known approximations based on effective colored noise Fokker-Planck equations. One of these approaches will enable us to derive approximate formulae for t_c and for the crossover function.

IV. COMPARISON WITH OTHER APPROXIMATION SCHEMES

The main difficulty for the study of a Langevin equation with colored noise stems from its non-Markovian character [1]: there exists no closed Fokker-Planck equation that describes the evolution of the P.D.F. of the dynamical variables. The process can be embedded into a Markov system if the colored noise itself is treated as a variable. However, this mathematical trick increases the dimension of the problem by one and the noise has to be integrated out in the end: exact calculations can be carried out with this method only in the case of linear problems.

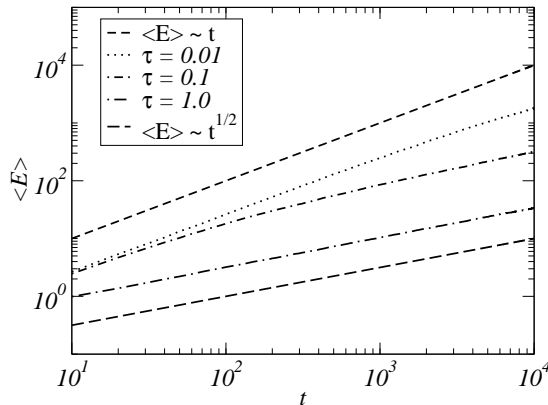


FIG. 4: Stochastic pendulum with Ornstein-Uhlenbeck colored noise: Eqs. (19–21) are integrated numerically for $\omega = 0.0$, $\mathcal{D} = 1.0$ and $\tau = 0.01, 0.1$ and 1 . Ensemble averages are computed over 10^4 realizations. We plot the average energy *vs.* time. The crossover between white noise behavior ($\langle E \rangle \sim t$) and colored noise behavior ($\langle E \rangle \sim t^{1/2}$) occurs later for smaller correlation time τ .

A colored noise master equation can be rigorously derived (*e.g.*, with the help of functional methods) but it involves correlations between the dynamical variables and the noise [23, 24]. The equation of motion for these correlations involves higher order correlations, and so on. Since this hierarchy must be stopped at some stage, this question is a genuine closure problem. Many different approaches have been devoted to derive effective Fokker-Planck equations, such as short correlation time expansions [17, 18, 25, 26], unified colored noise approximation [27], projection methods [28] and self-consistent decoupling Ansätze [29] (for a general review see [30]).

In section III, to derive the long time behavior of the stochastic pendulum with colored noise, we did not use any closure approximation but started from the exact Fokker-Planck equation for the system, treating the noise as an auxiliary variable. Thus, we did not make any hypothesis on τ and our analytical formulae are valid for any value of the correlation time (for t larger than the crossover time given in Eq. (58)). In this section, we compare our results with those that can be derived from some well-known approximation schemes.

A. Small correlation time expansion

An approximate evolution equation for the P.D.F. of a Langevin equation with colored noise can be derived in the case of short correlation times (*i.e.*, in the white noise limit) by expanding the colored noise master equation around the Markovian point [26, 30]. This procedure leads to a Fokker-Planck type equation, with effective drift and diffusion coefficients. Applying to our system (19, 20, 21) the small τ expansion derived in [26] for arbitrary stochastic equations with colored noise, we obtain, at first order in τ , the effective Fokker-Planck equation for $P_t(\theta, \Omega)$

$$\frac{\partial P_t}{\partial t} = -\frac{\partial}{\partial \theta} (\Omega P_t) - \frac{3\mathcal{D}\tau}{2} \sin \theta \cos \theta \frac{\partial P_t}{\partial \Omega} + \frac{\mathcal{D}(1 - \tau\Omega)}{2} \sin^2 \theta \frac{\partial^2 P_t}{\partial \Omega^2} + \frac{\mathcal{D}\tau}{2} \frac{\partial^2}{\partial \theta \partial \Omega} (\sin^2 \theta P_t). \quad (59)$$

To simplify the discussion, we have taken the mean frequency ω equal to zero. After integrating out the rapid variations of θ an averaged Fokker-Planck equation is obtained which is similar to Eq. (6), but with an effective diffusion given by $\mathcal{D}_{\text{eff}} = \mathcal{D}(1 - \tau\Omega)$ (because \mathcal{D}_{eff} becomes negative for large values of Ω , Eq. (59) is valid only over the restricted region of positive diffusion). From dimensional analysis, we observe that such an effective Fokker-Planck equation leads to a normal diffusive behavior, $\Omega \sim t^{1/2}$ and $E \sim t$, and therefore cannot account for the results we have obtained.

B. Best Effective Fokker-Planck equation

We now turn to another small τ approximation, which intends to improve the first-order effective Fokker-Planck equation (59) by summing contributions of the type $\mathcal{D}\tau^n$ (where n is an integer larger than 1). The resulting equation has been christened ‘Best Fokker-Planck Equation’ (B.F.P.E.) by its proponents [17, 18, 31]. Although this approach is not free from drawbacks and is known to lead in some cases to unphysical results [32], we show that for the system studied in this work, the B.F.P.E. leads to results that agree with ours.

An approximate evolution equation for the P.D.F. $P_t(\Omega, \theta)$ is given by the second-order cumulant expansion [1] of the (stochastic) Liouville equation associated with Eqs. (19 and 20):

$$\frac{\partial P_t}{\partial t} = \mathbf{L}_0 P_t + \int_0^t dx \langle \mathbf{L}_1(t) \exp(\mathbf{L}_0 x) \mathbf{L}_1(t-x) \exp(-\mathbf{L}_0 x) \rangle P_t \quad (60)$$

where the differential operators are defined as

$$\mathbf{L}_0 P_t = -\frac{\partial}{\partial \theta} (\Omega P_t), \quad (61)$$

$$\mathbf{L}_1(t) P_t = -\frac{\partial}{\partial \Omega} (\xi(t) \sin \theta P_t). \quad (62)$$

(Here again we take $\omega = 0$). In the Appendix, we evaluate the right hand side of Eq. (60) and derive, in the limit $t \rightarrow \infty$, the following B.F.P.E. for the classical pendulum with colored multiplicative noise

$$\frac{\partial P_t}{\partial t} = -\frac{\partial}{\partial \theta} (\Omega P_t) + \frac{\mathcal{D}}{2} \frac{\partial^2}{\partial \Omega^2} \left(\frac{\sin^2 \theta - \tau \Omega \sin \theta \cos \theta}{1 + (\tau \Omega)^2} P_t \right) + \frac{\mathcal{D} \tau}{2} \frac{\partial}{\partial \Omega} \sin \theta \frac{\partial}{\partial \theta} \left(\frac{(1 - (\tau \Omega)^2) \sin \theta - 2 \tau \Omega \cos \theta}{(1 + (\tau \Omega)^2)^2} P_t \right). \quad (63)$$

Integrating out the fast variable θ , we obtain an averaged B.F.P.E for $\tilde{P}_t(\Omega)$, the probability distribution of the slow variable,

$$\frac{\partial \tilde{P}_t}{\partial t} = \frac{\mathcal{D}}{4} \frac{\partial}{\partial \Omega} \left(\frac{1}{1 + (\tau \Omega)^2} \frac{\partial \tilde{P}_t}{\partial \Omega} \right). \quad (64)$$

For $\tau = 0$, this equation is identical to the averaged white noise Fokker-Planck equation (6). For a non-zero correlation time, this equation predicts correctly that Ω grows as $t^{1/4}$: this is straightforward from scaling. The crossover between white and colored noises is observed for $\Omega \sim 1/\tau$ and this is consistent with the discussion that led to Eq. (58). Although $\tilde{P}_t(\Omega)$ is not explicitly calculable, Eq. (64) implies the following identity

$$\frac{\tau^2}{4} \langle \Omega^4 \rangle + \frac{1}{2} \langle \Omega^2 \rangle = \frac{\mathcal{D}}{4} t. \quad (65)$$

When t is small, the quadratic term dominates over the quartic term, and we recover $\langle \Omega^2 \rangle = 2 \langle E \rangle \simeq \frac{\mathcal{D}}{2} t$, in agreement with Eq.(9). When t is large, the quartic term is dominant and one deduces that

$$\langle E^2 \rangle = \frac{1}{4} \langle \Omega^4 \rangle \simeq \frac{1}{4} \frac{\mathcal{D}}{\tau^2} t. \quad (66)$$

This result is identical to our Eq. (55), which was validated by numerical results (see Fig. 2). The identity (65) can also be used to derive an approximate scaling function for the mean energy. Let us define the flatness ϕ of $\tilde{P}_t(\Omega)$ as

$$\langle \Omega^4 \rangle = \phi \langle \Omega^2 \rangle^2. \quad (67)$$

Rigorously speaking ϕ is a function of time, but it remains a number of order 1. For simplicity, let us assume that ϕ is constant. Substituting Eq. (67) in Eq. (65), and solving for $\langle \Omega^2 \rangle$, we obtain

$$\langle E \rangle = \frac{1}{2} \langle \Omega^2 \rangle = \frac{\sqrt{\mathcal{D} \tau^2 \phi t + 1} - 1}{2 \tau^2 \phi}. \quad (68)$$

This scaling function explicitly describes the evolution of the energy of the oscillator as a function of time. It contains, in particular, the linear behavior at short time and the $t^{1/2}$ growth at large time. The crossover between these two scaling regimes occurs when $\mathcal{D} \tau^2 t \sim 1$, *i.e.*, precisely at the crossover time given in Eq. (58).

The B.F.P.E. approach has thus allowed us to derive short and long time scalings and to understand qualitatively the evolution of the system at intermediate times. The B.F.P.E. is derived from a second-order cumulant expansion in which higher order terms, that are not Fokker-Planck-like, are discarded. This approximation has been criticized [32] because the neglected higher-derivative terms can be of the same order as the terms that have been retained in the B.F.P.E. However, for the stochastic pendulum, these neglected terms do not change qualitatively the large time behavior of the dynamical variables. In contrast, the averaging technique that we have generalized here is not based on any *a priori* expansion and provides reliable results at least for the stochastic system studied in this work. Of course, the approach advocated here has been developed for one particular problem and does not have the generality and versatility of effective Fokker-Planck methods. Nevertheless, we strongly believe that the recursive averaging scheme developed here for the stochastic pendulum can be extended to other nonlinear one-dimensional systems subject to multiplicative or additive colored noise [33].

V. CONCLUSION

A nonlinear pendulum subject to parametric noise undergoes a noise-induced diffusion in phase space. The characteristics of this motion depend on the nature of the randomness: when the noise is white the energy of the pendulum grows linearly with time, whereas it varies only as the square root of time when the noise is colored. This change of behavior is due to destructive interference between the displacement of the pendulum and the noise term: the effect of the colored noise is partially averaged out by fast angular variations as soon as the period of the pendulum becomes smaller than the correlation time τ of the noise. We have carried out an analytical study of this model by defining recursively new coordinates in the phase space and averaging out the fast angular variable. At zeroth order, the only information obtained is that the motion is subdiffusive; at first order, this procedure provides the correct scalings; at second order, a quantitative agreement with numerical simulations is reached.

We emphasize that our method is different from the usual approximations that involve effective Fokker-Planck equations in which the colored noise does not appear as an auxiliary variable. Our averaging procedure integrates out the fast dynamical variable and leads to an effective stochastic dynamics for the slow variables with colored noise. Whereas usual effective Fokker-Planck equations are valid only for small noise and for short correlation times, we do not make any hypothesis on the amplitude of the noise or on the correlation time τ . However, the asymptotic subdiffusive regime is reached earlier for larger values of τ . Our results agree with those derived after averaging the ‘Best Fokker-Planck Equation’ (B.F.P.E.) approximation (which is obtained from a summation of a truncated cumulant expansion of the Liouville equation). This approximation is also useful to draw a qualitative physical picture of the system and allows to calculate approximate crossover functions between short time (white noise) and long time (colored noise) regimes.

The recursive averaging scheme that we have used here for the stochastic pendulum can be extended to other systems coupled with colored noise. In particular, we believe that thanks to this method a precise mathematical analysis of the long time behavior of a nonlinear oscillator subject to multiplicative or additive colored noise can be carried out [33].

Acknowledgments

We thank S. Mallick for his helpful comments on the manuscript and F. Moulay for useful discussions.

APPENDIX A: DERIVATION OF EQ. (63)

In this appendix, we derive the B.F.P.E. (Eq. (63)) following the procedure of [17, 18]. We evaluate the right hand side of Eq. (60) by applying the following operator formula

$$\exp(A)B\exp(-A) = B + [A, B] + \frac{1}{2!}[A, [A, B]] + \frac{1}{3!}[A, [A, [A, B]]] + \dots, \quad (\text{A1})$$

with $A = \mathbf{L}_0$ and $B = \mathbf{L}_1(t-x)$. We thus have to calculate some commutators of the two operators \mathbf{L}_0 and $\mathbf{L}_1(t-x)$ defined in Eqs. (61) and (62). By induction, we derive the following expression for the n -th commutator

$$T_n = [\mathbf{L}_0, [\dots, [\mathbf{L}_0, [\mathbf{L}_0, \mathbf{L}_1(t-x)]] \dots]] = \xi(t-x) \left(\frac{\partial}{\partial \Omega} H_1^{(n)}(\Omega, \theta) + \frac{\partial}{\partial \theta} H_2^{(n)}(\Omega, \theta) \right), \quad (\text{A2})$$

where the functions $H_1^{(n)}$ and $H_2^{(n)}$ satisfy the recursion relations

$$H_1^{(n)} = -\Omega \frac{\partial H_1^{(n-1)}}{\partial \theta}, \quad (\text{A3})$$

$$H_2^{(n)} = H_1^{(n-1)} - \Omega \frac{\partial H_2^{(n-1)}}{\partial \theta}. \quad (\text{A4})$$

The first few terms can be calculated explicitly and we obtain

$$H_1^{(0)} = -\sin \theta \quad \text{and} \quad H_2^{(0)} = 0, \quad (\text{A5})$$

$$H_1^{(1)} = \Omega \cos \theta \quad \text{and} \quad H_2^{(1)} = -\sin \theta, \quad (\text{A6})$$

$$H_1^{(2)} = \Omega^2 \sin \theta \quad \text{and} \quad H_2^{(2)} = 2\Omega \cos \theta. \quad (\text{A7})$$

The general solution for the recursion (A4) is readily found:

$$H_1^{(n)} = (-1)^{n-1} \Omega^n \sin(\theta + n\frac{\pi}{2}), \quad (\text{A8})$$

$$H_2^{(n)} = n H_1^{(n-1)} = (-1)^{n-1} n \Omega^{n-1} \cos(\theta + n\frac{\pi}{2}). \quad (\text{A9})$$

From Eqs. (A1) and (A2), we deduce the following identity

$$\begin{aligned} \langle \mathbf{L}_1(t) \exp(\mathbf{L}_0 x) \mathbf{L}_1(t-x) \exp(-\mathbf{L}_0 x) \rangle &= \sum_{n=0}^{\infty} \frac{x^n}{n!} \langle \mathbf{L}_1(t) T_n \rangle \\ &= -\frac{\partial}{\partial \Omega} \sin \theta \sum_{n=0}^{\infty} \frac{x^n}{n!} \langle \xi(t) \xi(t-x) \rangle \left(\frac{\partial}{\partial \Omega} H_1^{(n)}(\Omega, \theta) + \frac{\partial}{\partial \theta} H_2^{(n)}(\Omega, \theta) \right). \end{aligned} \quad (\text{A10})$$

Substituting in this equation the expressions (A9) of $H_1^{(n)}$ and $H_2^{(n)}$, and the autocorrelation function (17) of the Ornstein-Uhlenbeck noise, we find that the right hand side of Eq. (60) is given by

$$\int_0^t dx \langle \mathbf{L}_1(t) \exp(\mathbf{L}_0 x) \mathbf{L}_1(t-x) \exp(-\mathbf{L}_0 x) \rangle = -\frac{\mathcal{D}}{2\tau} \frac{\partial}{\partial \Omega} \sin \theta \left(\frac{\partial}{\partial \Omega} \mathcal{H}_1(\Omega, \theta, t) + \frac{\partial}{\partial \theta} \mathcal{H}_2(\Omega, \theta, t) \right), \quad (\text{A11})$$

where we have defined

$$\mathcal{H}_1(\Omega, \theta, t) = \sum_{n=0}^{\infty} \frac{\int_0^t dx x^n e^{-x/\tau}}{n!} H_1^{(n)} = \sum_{n=0}^{\infty} \frac{\int_0^{t/\tau} dx x^n e^{-x}}{n!} (-1)^{n-1} \tau^{n+1} \Omega^n \sin(\theta + n\frac{\pi}{2}), \quad (\text{A12})$$

$$\mathcal{H}_2(\Omega, \theta, t) = \sum_{n=0}^{\infty} \frac{\int_0^t dx x^n e^{-x/\tau}}{n!} H_2^{(n)} = \sum_{n=0}^{\infty} \frac{\int_0^{t/\tau} dx x^n e^{-x}}{n!} (-1)^{n-1} \tau^{n+1} n \Omega^{n-1} \cos(\theta + n\frac{\pi}{2}). \quad (\text{A13})$$

In the limit $t \rightarrow \infty$, the integral $\int_0^{t/\tau} dx x^n e^{-x}$ converges to $n!$, and the series defining \mathcal{H}_1 and \mathcal{H}_2 can be calculated in a closed form. We finally obtain

$$\mathcal{H}_1(\Omega, \theta, \infty) = -\tau \frac{\sin \theta - \tau \Omega \cos \theta}{1 + (\tau \Omega)^2}, \quad (\text{A14})$$

$$\mathcal{H}_2(\Omega, \theta, \infty) = -\tau^2 \frac{(1 - (\tau \Omega)^2) \sin \theta - 2\tau \Omega \cos \theta}{(1 + (\tau \Omega)^2)^2}. \quad (\text{A15})$$

This completes the proof of Eq. (63).

-
- [1] Van Kampen N G 1992 *Stochastic Processes in Physics and Chemistry* (Amsterdam: North-Holland)
 - [2] Horsthemke H and Lefever R 1984 *Noise Induced Transitions* (Berlin: Springer-Verlag)
 - [3] Anishchenko V S, Astakhov V V, Neiman A B, Vadivasova T E and Schimansky-Geier L 2002 *Nonlinear Dynamics of Chaotic and Stochastic Systems* (Berlin: Springer-Verlag)
 - [4] Van den Broeck C, Parrondo J M R and Toral R 1994 Phys. Rev. Lett. **73** 3395
 - [5] San Miguel M and Toral R 1997 in *Instabilities and Nonequilibrium Structures VI* edited by Tirapegui E and Zeller W (Dordrecht: Kluwer)
 - [6] Gammaioni L, Hänggi P and Marchesoni F 1998 Rev. Mod. Phys. **70** 223
 - [7] Ajdari A and Prost J 1992 C. R. Acad. Sci. (Paris) II **315** 1635
 - [8] Reimann P 2002 Phys. Rep. **361** 57
 - [9] Gardiner C W 1994 *Handbook of stochastic methods* (Berlin: Springer-Verlag)
 - [10] Landa P S and McClintock P V E 2000 Phys. Rep. **323** 1
 - [11] Stratonovich R L 1963 *Topics on the Theory of Random Noise Vol. 1* (New-York: Gordon and Breach); 1967, Vol. 2.
 - [12] Berthet R, Residori S, Roman B and Fauve S 2002 Phys. Rev. Lett. **33** 557
 - [13] Muñoz M A 2003 *cond-mat/0303650*.
 - [14] Mallick K and Marcq P 2002 Phys. Rev. E **66** 041113
 - [15] Mallick K and Marcq P 2003 Eur. Phys. J. B **31** 553
 - [16] Mallick K and Marcq P 2003 Physica A **325** 213
 - [17] Lindenberg K and West B J 1983 Physica A **119** 485

- [18] Lindenberg K and West B J 1984 Physica A **128** 25
- [19] Bourret R C, Frisch U and Pouquet A 1973 Physica **65** 303
- [20] Van Kampen N G 1976 Phys. Rep. **24** 171
- [21] Lindenberg K, Seshadri V and West B J 1981 Physica A **105** 445
- [22] Lindenberg K, Seshadri V and West B J 1980 Phys. Rev. A **22** 2171
- [23] Hänggi P 1985 in *Stochastic Processes Applied to Physics* edited by Pesquera L and Rodriguez M A (Singapore: World Scientific)
- [24] Hänggi P 1989 in *Noise in Dynamical Systems Vol. 1* edited by Moss F and Mc Clintock P V E (Cambridge: Cambridge University Press)
- [25] San Miguel M and Sancho J M 1980 Phys. Lett. A **76** 97
- [26] Ramirez-Piscina L and Sancho J M 1988 Phys. Rev. A **37** 4469
- [27] H'walisz L, Jung P, Hänggi P, Talkner P and Schimansky-Geier L 1989 Z. Phys. B **77** 471
- [28] Fox R F 1986 Phys. Rev. A **33** 467
- [29] Fronzoni L, Grigolini P, Hänggi P, Moss F, Mannella R and Mc Clintock P V E 1986 Phys. Rev. A **33** 3320
- [30] Hänggi P and Jung P 1995 Adv. Chem. Phys. **89** 239
- [31] Peacock-Lopez E, de la Rubia F J, Lindenberg K and West B J 1989 Phys. Lett. A **136** 96
- [32] Hänggi P, Marchesoni F and Grigolini P 1984 Z. Phys. B **56** 333
- [33] Mallick K and Marcq P *in preparation*